

STATE OF MISSOURI
COMBINING STATEMENT OF FIDUCIARY NET ASSETS
PENSION TRUST FUNDS
June 30, 2002
(In Thousands of Dollars)

	Missouri State Employees' Retirement System			Highway and Transportation Employees' and Highway Patrol Retirement Plan	Missouri State Employees' Deferred Compensation Incentive Plan	Totals June 30, 2002
	Missouri State Employees' Plan	Administrative Law Judges' and Advisors' Plan	Judicial Plan			
ASSETS						
Cash and Cash Equivalents	\$ 376,083	\$ 945	\$ 1,816	\$ ---	\$ ---	\$ 378,844
Receivables:						
Interest Receivable	26,763	67	129	6,238	---	33,197
Accounts Receivable	66,820	207	1,236	4,033	---	72,296
Due from Other Funds	8,461	---	---	---	487	8,948
Investments at Fair Value	4,845,933	12,170	23,395	1,263,092	75,092	6,219,682
Invested Securities Lending Collateral	1,001,524	2,515	4,835	---	---	1,008,874
Prepaid Expenses	58	---	---	15	---	73
Capital Assets:						
Land	265	1	1	84	---	351
Buildings	3,285	8	16	562	---	3,871
Equipment	2,052	5	10	75	---	2,142
Accumulated Depreciation	(1,729)	(4)	(9)	(28)	---	(1,770)
Total Capital Assets, Net	<u>3,873</u>	<u>10</u>	<u>18</u>	<u>693</u>	<u>---</u>	<u>4,594</u>
 Total Assets	 <u>6,329,515</u>	 <u>15,914</u>	 <u>31,429</u>	 <u>1,274,071</u>	 <u>75,579</u>	 <u>7,726,508</u>
LIABILITIES						
Accounts Payable	301,934	758	1,458	5,768	---	309,918
Securities Lending Collateral	1,002,820	2,519	4,841	---	---	1,010,180
Compensated Absences	244	1	1	65	---	311
 Total Liabilities	 <u>1,304,998</u>	 <u>3,278</u>	 <u>6,300</u>	 <u>5,833</u>	 <u>---</u>	 <u>1,320,409</u>
 Net Assets Held in Trust for Pension Benefits	 <u>\$ 5,024,517</u>	 <u>\$ 12,636</u>	 <u>\$ 25,129</u>	 <u>\$ 1,268,238</u>	 <u>\$ 75,579</u>	 <u>\$ 6,406,099</u>